



# SPAFID CONNECT

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Societa' : BANCA MONTE DEI PASCHI DI SIENA

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Oggetto : MPS GROUP: ECB NOTIFIES SREP OWN  
FUNDS REQUIREMENTS FOR 2020

*Testo del comunicato*

Vedi allegato.

PRESS RELEASE

## **MPS GROUP: ECB NOTIFIES SREP OWN FUNDS REQUIREMENTS FOR 2020**

***Minimum SREP requirements unchanged vs. 2019***

***MPS Group returns to Other Systemically Important Institution status***

*Siena, 11 December 2019* – Banca Monte dei Paschi di Siena (“BMPS”) announces that it has received the European Central Bank’s (“ECB”) final decision regarding own funds requirements to be fulfilled starting from 1 January 2020.

According to this decision, in 2020 the Group must fulfil a Total SREP Capital Requirement (TSCR) of 11% on a consolidated basis, which includes a Pillar 1 minimum requirement (P1R) of 8% (of which 4.50% in terms of CET1) and an additional Pillar 2 requirement (P2R) of 3%, unchanged from 2019, to be held entirely in the form of CET1 capital.

The overall minimum requirement in terms of Total Capital Ratio is 13.64%, obtained by adding a 2.64% Combined Buffer Requirement (CBR: 2.50% *Capital Conservation Buffer* + 0.13% *O-SII Buffer*<sup>1</sup> + 0.01% *Countercyclical Capital Buffer*<sup>2</sup>) to the TSCR.

The overall minimum requirement in terms of CET1 ratio is 10.14%, the sum of P1R (4.50%), P2R (3%) and CBR (2.64%).

At 30 September 2019, MPS Group reported a transitional CET1 ratio of 14.8% (12.6% fully loaded) and a transitional Total Capital ratio of 16.7% (14.6% fully loaded), both comfortably above minimum requirements.

*This press release shall be available on [www.gruppomps.it](http://www.gruppomps.it)*

**For further information:**

**Banca Monte dei Paschi di Siena**

**Media Relations**

Tel. +39 0577 296634

[ufficio.stampa@mps.it](mailto:ufficio.stampa@mps.it)

**Investor Relations**

Tel: +39 0577 299350

[investor.relations@mps.it](mailto:investor.relations@mps.it)

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<sup>1</sup> Compared with last year, the Monte dei Paschi di Siena Group has returned to Other Systemically Important Institution (O-SII) status, being above the minimum threshold set by EBA guidelines in terms of size, importance for the Italian economy, complexity and interconnectedness with the financial system.

<sup>2</sup> Calculated considering the exposure as at 30 September 2019 in the various countries where the MPS Group operates and the requirements established by the competent national authorities.

Fine Comunicato n.0035-61

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